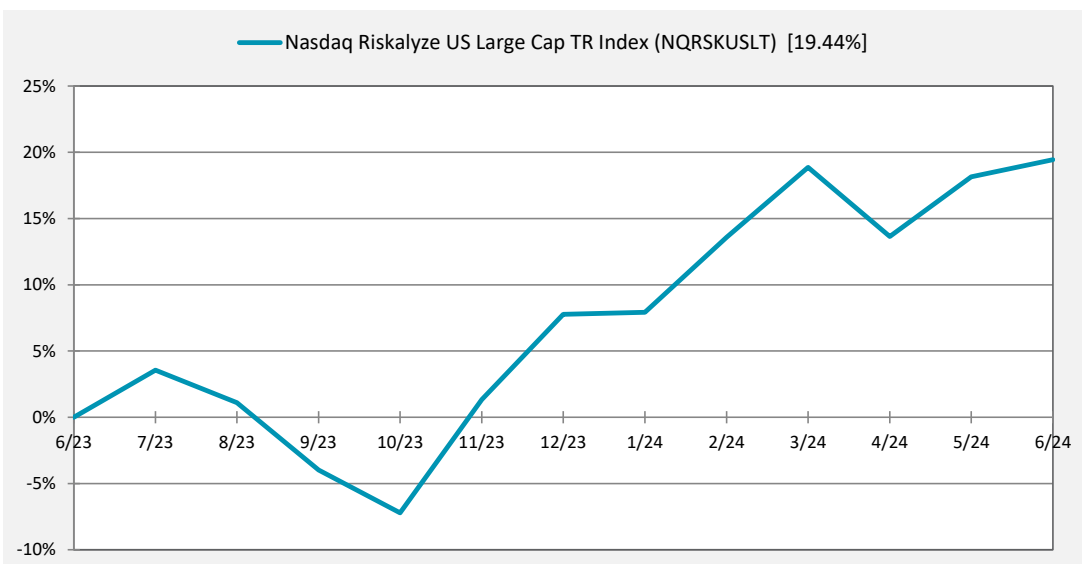


Nasdaq Riskalyze US Large Cap TR Index

The Nasdaq Riskalyze US Large Cap Index seeks to create a diversified portfolio of dividend-paying securities. The Index selects securities from the Nasdaq US 500 Large Cap Index.

More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/NQRSKUSL>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 386
Currency: USD
History: 06/13/2017
YTD Return: 10.83%

INDEX TICKERS

Price Return: NQRSKUSL
Total Return: NQRSKUSLT
Net Total Return: NQRSKUSLN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
NVDA	NVIDIA CORPORATION	1.15%
TER	TERADYNE INC CMN	1.10%
AAPL	APPLE INC.	1.03%
NTAP	NETAPP INC.	1.03%
MPWR	MONOLITHIC POWER SYS	1.02%
AVGO	BROADCOM INC.	1.02%
DELL	DELL TECH CL C	1.02%
HPE	HEWLETT PACKARD ENT	1.00%
KLAC	KLA CP CMN STK	0.99%
GLW	CORNING INC	0.99%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	37.11%	41
Telecommunications	2.13%	6
Health Care	11.18%	33
Financials	9.95%	61
Real Estate	2.19%	27
Consumer Discretionary	13.69%	41
Consumer Staples	4.52%	34
Industrials	11.69%	79
Basic Materials	1.46%	16
Energy	3.77%	21
Utilities	2.31%	27

All Information as of 06/28/2024.

PERFORMANCE(TR Version)

ANNUAL

1 Year	19.44%
2 Year	16.13%
3 Year	-9.67%
4 Year	45.34%
5 Year	1.72%
6 Year	7.33%
7 Year	11.99%
8 Year	19.39%
9 Year	3.91%
10 Year	7.22%

CUMULATIVE

1 Year	19.44%
2 Year	38.70%
3 Year	25.29%
4 Year	82.10%
5 Year	85.23%
6 Year	98.81%
7 Year	122.66%
8 Year	165.84%
9 Year	176.23%
10 Year	196.16%

CUMULATIVE ANNUALIZED

1 Year	19.44%
2 Year	17.77%
3 Year	7.80%
4 Year	16.17%
5 Year	13.12%
6 Year	12.13%
7 Year	12.11%
8 Year	13.00%
9 Year	11.95%
10 Year	11.47%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	11.85%
2 Year	19.75%
3 Year	19.20%
4 Year	15.52%
5 Year	35.47%
6 Year	14.86%
7 Year	11.88%
8 Year	8.71%
9 Year	17.04%
10 Year	11.96%

CUMULATIVE

1 Year	11.85%
2 Year	16.27%
3 Year	17.31%
4 Year	16.89%
5 Year	21.91%
6 Year	20.91%
7 Year	19.87%
8 Year	18.80%
9 Year	18.60%
10 Year	18.03%

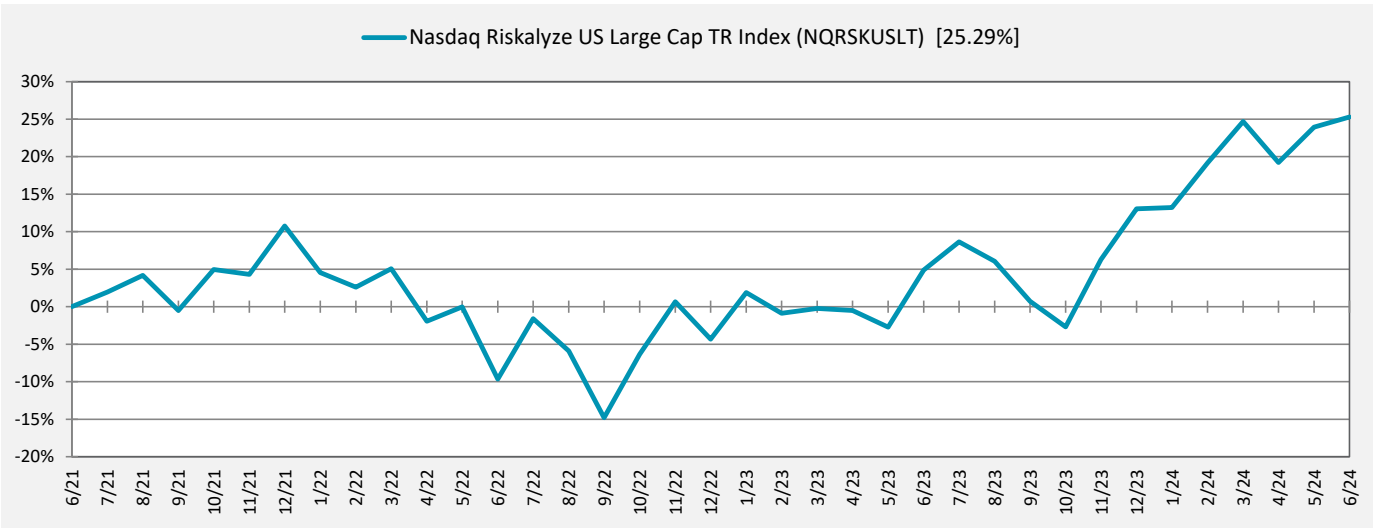
PERFORMANCE(TR Version)

CALENDER YEAR

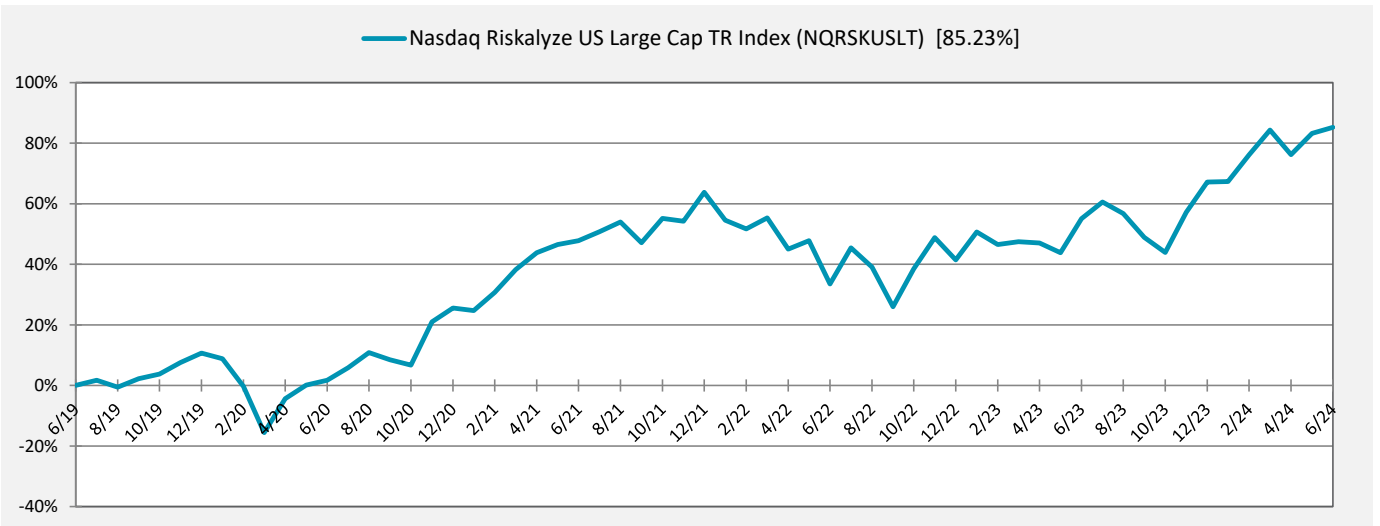
2024	10.83%
2023	18.16%
2022	-13.64%
2021	30.42%
2020	13.45%
2019	30.67%
2018	-7.83%
2017	20.45%
2016	16.40%
2015	-1.43%

All Information as of 06/28/2024.

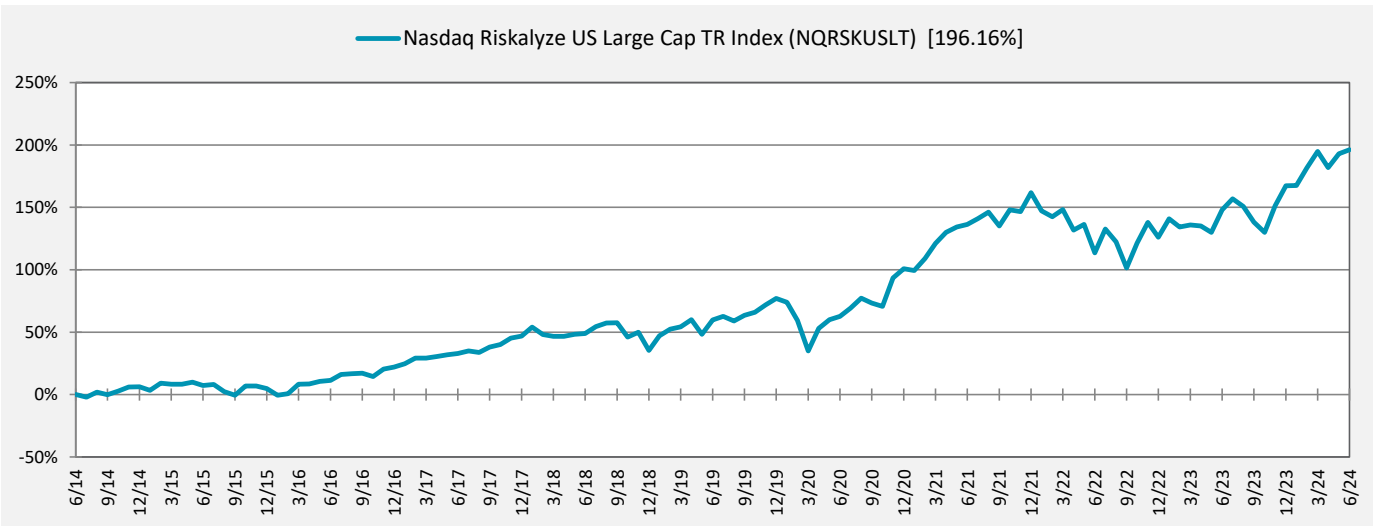
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/28/2024.

MONTHLY PERFORMANCE(TR Version)

Jun 2024	1.09%
May 2024	3.96%
Apr 2024	-4.38%
Mar 2024	4.63%
Feb 2024	5.25%
Jan 2024	0.15%
Dec 2023	6.35%
Nov 2023	9.22%
Oct 2023	-3.37%
Sep 2023	-5.03%
Aug 2023	-2.37%
Jul 2023	3.56%
Jun 2023	7.84%
May 2023	-2.22%
Apr 2023	-0.29%
Mar 2023	0.67%
Feb 2023	-2.73%
Jan 2023	6.50%
Dec 2022	-4.96%
Nov 2022	7.47%
Oct 2022	9.94%
Sep 2022	-9.47%
Aug 2022	-4.36%
Jul 2022	8.93%
Jun 2022	-9.64%
May 2022	1.95%
Apr 2022	-6.65%
Mar 2022	2.38%
Feb 2022	-1.85%
Jan 2022	-5.64%
Dec 2021	6.19%
Nov 2021	-0.61%
Oct 2021	5.50%
Sep 2021	-4.49%
Aug 2021	2.17%
Jul 2021	1.95%
Jun 2021	0.90%
May 2021	1.87%
Apr 2021	4.02%
Mar 2021	5.77%

Feb 2021	4.82%
Jan 2021	-0.68%
Dec 2020	3.76%
Nov 2020	13.44%
Oct 2020	-1.64%
Sep 2020	-2.19%
Aug 2020	4.70%
Jul 2020	4.11%
Jun 2020	1.63%
May 2020	4.62%
Apr 2020	13.31%
Mar 2020	-15.28%
Feb 2020	-8.44%
Jan 2020	-1.68%
Dec 2019	2.93%
Nov 2019	3.64%
Oct 2019	1.51%
Sep 2019	2.82%
Aug 2019	-2.26%
Jul 2019	1.72%
Jun 2019	7.74%
May 2019	-7.23%
Apr 2019	3.76%
Mar 2019	1.13%
Feb 2019	3.66%
Jan 2019	8.56%
Dec 2018	-9.62%
Nov 2018	2.59%
Oct 2018	-7.31%
Sep 2018	0.19%
Aug 2018	1.78%
Jul 2018	3.75%
Jun 2018	0.44%
May 2018	1.14%
Apr 2018	-0.05%
Mar 2018	-0.98%
Feb 2018	-3.79%
Jan 2018	4.81%
Dec 2017	1.17%
Nov 2017	3.73%

Oct 2017	1.48%
Sep 2017	3.11%
Aug 2017	-0.85%
Jul 2017	1.47%
Jun 2017	0.78%
May 2017	1.14%
Apr 2017	0.97%
Mar 2017	-0.05%
Feb 2017	3.76%
Jan 2017	2.14%
Dec 2016	1.36%
Nov 2016	5.19%
Oct 2016	-2.33%
Sep 2016	0.32%
Aug 2016	0.53%
Jul 2016	4.27%
Jun 2016	0.81%
May 2016	1.84%
Apr 2016	0.12%
Mar 2016	7.69%
Feb 2016	1.10%
Jan 2016	-5.01%
Dec 2015	-1.94%
Nov 2015	0.10%
Oct 2015	7.36%
Sep 2015	-2.74%
Aug 2015	-5.36%
Jul 2015	0.78%
Jun 2015	-2.42%
May 2015	1.48%
Apr 2015	0.08%
Mar 2015	-0.93%
Feb 2015	5.64%
Jan 2015	-2.77%
Dec 2014	0.21%
Nov 2014	3.34%
Oct 2014	2.82%
Sep 2014	-1.98%
Aug 2014	4.04%
Jul 2014	-2.08%

All Information as of 06/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q2 2024	0.49%
Q1 2024	10.29%
Q4 2023	12.24%
Q3 2023	-3.98%
Q2 2023	5.14%
Q1 2023	4.28%
Q4 2022	12.30%
Q3 2022	-5.68%
Q2 2022	-14.01%
Q1 2022	-5.18%
Q4 2021	11.34%
Q3 2021	-0.51%
Q2 2021	6.91%
Q1 2021	10.12%
Q4 2020	15.78%
Q3 2020	6.62%
Q2 2020	20.49%
Q1 2020	-23.73%
Q4 2019	8.28%
Q3 2019	2.22%
Q2 2019	3.72%
Q1 2019	13.82%
Q4 2018	-14.05%
Q3 2018	5.79%
Q2 2018	1.54%
Q1 2018	-0.16%
Q4 2017	6.50%
Q3 2017	3.74%
Q2 2017	2.92%
Q1 2017	5.93%
Q4 2016	4.14%
Q3 2016	5.16%
Q2 2016	2.79%
Q1 2016	3.42%
Q4 2015	5.38%
Q3 2015	-7.24%
Q2 2015	-0.90%
Q1 2015	1.76%
Q4 2014	6.48%
Q3 2014	-0.14%

All Information as of 06/28/2024.

All Information as of 06/28/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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